

United States Bankruptcy Court  
Southern District of New York

In re Lehman Brothers Holdings Inc.

Case No. 08-13555 (JMP)  
(Jointly Administered)

**TRANSFER OF CLAIM OTHER THAN FOR SECURITY**

A CLAIM HAS BEEN FILED IN THIS CASE or deemed filed under 11 U.S.C. § 1111(a). Transferee hereby gives evidence and notice pursuant to Rule 3001(e)(2), Fed. R. Bankr. P., of the transfer, other than for security, of the claim referenced in this evidence and notice.

Banc of America Credit Products, Inc.

EOP Funding Master, Ltd.

\_\_\_\_\_  
Name of Transferee

\_\_\_\_\_  
Name of Transferor

Court Claim #: 29585


Claimed Unsecured: \$8,036,005.08

Name and Address where notices to Transferee  
should be sent:

Banc of America Credit Products, Inc.  
c/o Bank of America Merrill Lynch  
Bank of America Tower – 3rd Floor  
One Bryant Park  
New York, New York 10036  
Telephone: (646) 855-7450  
Attention: Ante Jakic / Gary S. Cohen / Jeff Benesh  
Email: Ante.Jakic@baml.com / g.cohen@baml.com / jeffrey.benesh@baml.com

I declare under penalty of perjury that the information provided in this notice is true and correct to the best of my knowledge and belief.

BANC OF AMERICA CREDIT PRODUCTS, INC.

By:   
Name: Ronald Terak  
Title: Director

GC

Date: January 3, 2013

**EVIDENCE OF TRANSFER OF CLAIM**

TO: Clerk, United States Bankruptcy Court, Southern District of New York

EOP FUNDING MASTER, LTD., a Cayman Islands exempted company, having offices located at 53 Forest Avenue, Old Greenwich, CT 06870, c/o Ellington Management Group, LLC, ("Seller"), for good and valuable consideration, the receipt and sufficiency of which are hereby acknowledged and pursuant to the terms of Assignment Agreements dated as of December 19, 2012, does hereby certify that it has unconditionally and irrevocably sold, transferred and assigned to Banc of America Credit Products, Inc. a Delaware corporation, having offices located at Bank of America Tower – 3<sup>rd</sup> Floor, One Bryant Park, New York, NY 10036, c/o Bank of America Merrill Lynch, ("Buyer"), all right, title and interest in and to the claims of Seller against LEHMAN BROTHERS HOLDINGS INC. (and its affiliates) (i) in the amount of \$9,346,793.67, docketed as Claim No. 29586 (the "EEM Claim") in the United States Bankruptcy Court, Southern District of New York, Case No. 08-13555 (JMP) (jointly administered), and (ii) in the amount of \$8,036,005.08, docketed as Claim No. 29585 (the "EOP Claim" and together with the EEM Claim, the "Claims") in the United States Bankruptcy Court, Southern District of New York, Case No. 08-13555 (JMP) (jointly administered).

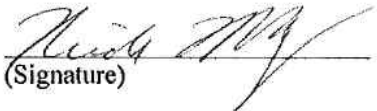
Seller hereby waives any notice or hearing requirements imposed by Rule 3001 of the Federal Rules of Bankruptcy Procedure, and stipulates that an order may be entered recognizing this transfer and sale of the Claims as an unconditional assignment and sale and Buyer herein as the valid owner of the Claims. You are hereby requested to make all future payments and distributions, and to give all notices and other communications, in respect to the Claims to Buyer.

IN WITNESS WHEREOF, dated as of the 19th day of December, 2012.

**EOP FUNDING MASTER, LTD.**

By Ellington Management Group, LLC, its investment manager

WITNESS:

  
(Signature)

Name: Nicole Mersky  
Title: Associate General Counsel  
(Print name and title of witness)

By:   
(Signature of authorized corporate officer)


Name: Laurence Penn  
Title: Authorized Signatory  
Tel.: 203-698-1200

**BANC OF AMERICA CREDIT PRODUCTS, INC.**

WITNESS:

  
(Signature)

Name: Gary S. Cohen  
Title:  
(Print name and title of witness)

By:   
(Signature of authorized corporate officer)

Name: Ronald Tordella  
Title: Director  
Tel.: 646 855-7450

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| United States Bankruptcy Court/Southern District of New York  |   | PROOF OF CLAIM   |   |
|---|---|--|---|
| Lehman Brothers Holdings Claims Processing Center<br>c/o Epiq Bankruptcy Solutions, LLC<br>FDR Station, P.O. Box 5076<br>New York, NY 10150-5076  |   | Filed: USBC - Southern District of New York<br>Lehman Brothers Holdings Inc., Et Al.<br>08-13555 (JMP) 0000029585  |   |
| In Re:<br>Lehman Brothers Holdings Inc., et al.<br>Debtors.   | Chapter 11<br>Case No. 08-13555 (JMP)<br>(Jointly Administered)   |   |   |
| Name of Debtor Against Which Claim is Held<br>Lehman Brothers Holdings Inc.   | Case No. of Debtor<br>08-13555  |  |   |
| NOTE: This form should not be used to make a claim for an administrative expense arising after the commencement of the case. A request for payment of an administrative expense may be filed pursuant to 11 U.S.C. § 503.   |   |  |   |
| Name and address of Creditor: (and name and address where notices should be sent if different from Creditor)<br><br>Ellington Overseas Partners, Ltd. Cleary Gottlieb Steen & Hamilton LLP<br>c/o Ellington Management Group, LLC 2000 Pennsylvania Avenue, N.W.<br>53 Forest Avenue, Suite 301 Washington, D.C. 20006<br>Old Greenwich, CT 06870 Attn: Shawn Chen, Esq.  |   | <input type="checkbox"/> Check this box to indicate that this claim amends a previously filed claim.<br><br>Court Claim Number: _____<br>(If known)<br><br>Filed on: _____   | NOTICE OF SCHEDULED CLAIM:<br>Your Claim is scheduled by the indicated Debtor as: |
| Telephone number: (203) 409-3503 Email Address: saltzman@ellington.com  |   |  |   |
| Name and address where payment should be sent (if different from above)<br><br><i>Please see attached for account and wire information.</i>   |   | <input type="checkbox"/> Check this box if you are aware that anyone else has filed a proof of claim relating to your claim. Attach copy of statement giving particulars.<br><br><input type="checkbox"/> Check this box if you are the debtor or trustee in this case.  |   |
| Telephone number: _____ Email Address: _____  |   |  |   |
| 1. Amount of Claim as of Date Case Filed: \$ 8,036,005.08<br>If all or part of your claim is secured, complete Item 4 below; however, if all of your claim is unsecured, do not complete item 4.<br>If all or part of your claim is entitled to priority, complete Item 5.<br>If all or part of your claim qualifies as an Administrative Expense under 11 U.S.C. § 503(b)(9), complete Item 6.<br><input checked="" type="checkbox"/> Check this box if all or part of your claim is based on a Derivative Contract.*<br><input checked="" type="checkbox"/> Check this box if all or part of your claim is based on a Guarantee.*<br><b>*IF YOUR CLAIM IS BASED ON AMOUNTS OWED PURSUANT TO EITHER A DERIVATIVE CONTRACT OR A GUARANTEE OF A DEBTOR, YOU MUST ALSO LOG ON TO <a href="http://www.lehman-claims.com">http://www.lehman-claims.com</a> AND FOLLOW THE DIRECTIONS TO COMPLETE THE APPLICABLE QUESTIONNAIRE AND UPLOAD SUPPORTING DOCUMENTATION OR YOUR CLAIM WILL BE DISALLOWED.</b><br><input checked="" type="checkbox"/> Check this box if claim includes interest or other charges in addition to the principal amount of the claim. Attach itemized statement of interest or additional charges. Attach itemized statement of interest or charges to this form or on <a href="http://www.lehman-claims.com">http://www.lehman-claims.com</a> if claim is based on a Derivative Contract or Guarantee. |   | 5. Amount of Claim Entitled to Priority under 11 U.S.C. § 507(a). If any portion of your claim falls in one of the following categories, check the box and state the amount.<br><br>Specify the priority of the claim:<br><br><input type="checkbox"/> Domestic support obligations under 11 U.S.C. § 507(a)(1)(A) or (a)(1)(B).<br><input type="checkbox"/> Wages, salaries or commissions (up to \$10,950), earned within 180 days before filing of the bankruptcy petition or cessation of the debtor's business, whichever is earlier - 11 U.S.C. § 507(a)(4).<br><input type="checkbox"/> Contributions to an employee benefit plan - 11 U.S.C. § 507(a)(5).<br><input type="checkbox"/> Up to \$2,425 of deposits toward purchase, lease, or rental of property or services for personal, family, or household use - 11 U.S.C. § 507(a)(7).<br><input type="checkbox"/> Taxes or penalties owed to governmental units - 11 U.S.C. § 507(a)(8).<br><input type="checkbox"/> Other - Specify applicable paragraph of 11 U.S.C. § 507(a)(____).<br><br>Amount entitled to priority:<br>\$ <span style="border: 1px solid black; padding: 2px 20px;"></span> |   |
| 2. Basis for Claim: <u>Please see attached.</u><br>(See instruction #2 on reverse side.)  |   |  |   |
| 3. Last four digits of any number by which creditor identifies debtor: _____<br>3a. Debtor may have scheduled account as: _____<br>(See instruction #3a on reverse side.)   |   |  |   |
| 4. Secured Claim (See instruction #4 on reverse side.)<br>Check the appropriate box if your claim is secured by a lien on property or a right of setoff and provide the requested information.<br>Nature of property or right of setoff: <input type="checkbox"/> Real Estate <input type="checkbox"/> Motor Vehicle <input type="checkbox"/> Other<br>Describe: _____<br>Value of Property: \$ _____ Annual Interest Rate _____ %<br>Amount of arrearage and other charges as of time case filed included in secured claim, if any:<br>\$ _____ Basis for perfection: _____<br>Amount of Secured Claim: \$ _____ Amount Unsecured: \$ _____  |   |  |   |
| 6. Amount of Claim that qualifies as an Administrative Expense under 11 U.S.C. § 503(b)(9): \$ _____<br>(See instruction #6 on reverse side.)   |   |  |   |
| 7. Credits: The amount of all payments on this claim has been credited for the purpose of making this proof of claim.<br>8. Documents: Attach redacted copies of any documents that support the claim, such as promissory notes, purchase orders, invoices, itemized statements of running accounts, contracts, judgments, mortgages and security agreements. Attach redacted copies of documents providing evidence of perfection of a security interest. (See definition of "redacted" on reverse side.) If the documents are voluminous, attach a summary.<br><b>DO NOT SEND ORIGINAL DOCUMENTS. ATTACHED DOCUMENTS MAY BE DESTROYED AFTER SCANNING.</b><br>If the documents are not available, please explain:  |   | FOR COURT USE ONLY<br><br><b>FILED / RECEIVED</b><br><br><b>SEP 22 2009</b><br><br><b>EPIQ BANKRUPTCY SOLUTIONS, LLC</b>   |   |
| Date:<br>9/21/09  | Signature: The person filing this claim must sign it. Sign and print name and title, if any, of the creditor or other person authorized to file this claim and state address and telephone number if different from the notice address above. Attach copy of power of attorney, if any.<br><br>PAUL SALTZMAN <i>Paul Saltzman</i> |  |   |

Penalty for presenting fraudulent claim: Fine of up to \$500,000 or imprisonment for up to 5 years, or both. 18 U.S.C. §§ 152 and 3571.

MANAGING DIRECTOR + GENERAL COUNSEL  
BY: ELLINGTON MANAGEMENT GROUP LLC AS AGENT OF AND INVESTMENT ADVISOR TO  
ELLINGTON OVERSEAS PARTNERS, LTD.